

SPDR ETFs — Listed Options Data

ETF Data
Capital Markets Group

March 2020

Ticker	Name	20 Day Average ETF Volume	20 Day Average Total Option Volume	20 Day Average Call Option Volume	20 Day Average Put Option Volume	Total Open Interest (Call)	Total Open Interest (Put)
SPY	SPDR S&P 500 ETF Trust	269,393,376	6,578,438	2,596,271	3,982,168	10,850,950	16,312,010
XLF	Financial Select Sector SPDR Fund	133,290,016	358,187	99,700	258,487	1,516,619	2,480,877
XLE	Energy Select Sector SPDR Fund	45,016,252	76,507	40,140	36,367	849,940	660,608
XLK	Technology Select Sector SPDR Fund	34,997,048	29,636	12,705	16,932	138,358	229,985
XLU	Utilities Select Sector SPDR Fund	32,852,904	51,717	20,607	31,110	277,069	240,805
XLP	Consumer Staples Select Sector SPDR Fund	25,070,980	21,904	9,219	12,685	132,778	144,478
XLI	Industrial Select Sector SPDR Fund	24,464,068	17,829	5,677	12,152	85,658	163,386
XLV	Health Care Select Sector SPDR Fund	21,879,700	24,536	11,597	12,939	118,697	209,176
GLD*	SPDR Gold Shares	20,633,514	342,108	226,579	115,529	2,362,936	1,300,519
XOP	SPDR S&P Oil & Gas Exploration & Production ETF	17,566,982	33,577	17,935	15,642	3	-
XLRE	Real Estate Select Sector SPDR Fund	13,838,777	748	360	388	6,081	3,822
XLB	Materials Select Sector SPDR Fund	13,501,773	5,703	2,244	3,460	63,648	87,812
JNK	SPDR Bloomberg Barclays High Yield Bond ETF	11,967,168	5,007	728	4,280	24,649	73,149
DIA	SPDR Dow Jones Industrial Average ETF Trust	11,748,469	83,489	35,155	48,335	275,041	297,232
KRE	SPDR S&P Regional Banking ETF	11,636,730	79,561	6,276	73,286	77,468	301,571
XBI	SPDR S&P Biotech ETF	11,046,746	36,116	8,544	27,573	117,495	294,047
BIL	SPDR Bloomberg Barclays 1-3 Month T-Bill ETF	9,689,487	3,233	125	3,108	3,134	13,416
XLY	Consumer Discretionary Select Sector SPDR Fund	8,780,223	11,399	4,465	6,934	56,277	87,378
SPDW	SPDR Portfolio Developed World-ex-US ETF	8,446,987	-	-	1	9	11
XLC	Communication Services Select Sector SPDR Fund	8,366,544	1,827	714	1,114	13,288	11,319
XRT	SPDR S&P Retail ETF	8,008,732	10,282	2,738	7,544	41,207	101,722
SPLO	SPDR Portfolio S&P 500 ETF	7,535,007	32	7	25	159	193

Source: Bloomberg as of 03/31/2020.

Ticker	Name	20 Day Average ETF Volume	20 Day Average Total Option Volume	20 Day Average Call Option Volume	20 Day Average Put Option Volume	Total Open Interest (Call)	Total Open Interest (Put)
SJNK	SPDR Bloomberg Barclays Short Term High Yield Bond ETF	7,218,208	209	6	203	108	3,761
SPYG	SPDR Portfolio S&P 500 Growth ETF	6,369,463	953	277	676	3,655	3,953
SPYV	SPDR Portfolio S&P 500 Value ETF	4,786,005	258	100	158	1,048	899
SPEM	SPDR Portfolio Emerging Markets ETF	4,308,010	2	1	2	15	31
FEZ	SPDR EURO STOXX 50 ETF	4,237,315	3,268	1,021	2,247	26,643	46,355
KBE	SPDR S&P Bank ETF	3,895,442	1,712	796	918	18,994	48,438
XHB	SPDR S&P Homebuilders ETF	3,488,769	4,057	1,612	2,445	27,821	54,210
MDY	SPDR S&P MidCap 400 ETF Trust	3,050,596	811	411	401	8,464	6,853
XME	SPDR S&P Metals & Mining ETF	2,898,744	2,132	1,006	1,126	69,992	52,299
TFI	SPDR Nuveen Bloomberg Barclays Municipal Bond ETF	2,770,714	24	10	15	112	184
OWB	SPDR Bloomberg Barclays Convertible Securities ETF	2,447,714	37	7	31	1,334	1,827
SPSM	SPDR Portfolio S&P 600 Small Cap ETF	1,948,581	19	16	3	226	55
SPTM	SPDR Portfolio S&P 500 Composite Stock Market ETF	1,803,939	497	479	19	20,835	351
SDY	SPDR S&P Dividend ETF	1,715,435	123	71	52	1,268	757
RWX	SPDR Dow Jones International Real Estate ETF	1,102,716	1	1	1	6	3
EBND	SPDR Bloomberg Barclays Emerging Markets Local Bond ETF	943,538	-	-	1	13	20
HYMB	SPDR Nuveen Bloomberg Barclays High Yield Municipal Bond ETF	835,162	108	36	72	462	435
BWX	SPDR Bloomberg Barclays International Treasury Bond ETF	770,700	5	1	4	9	146
QNR	SPDR S&P Global Natural Resources ETF	662,855	8	7	1	111	6
RWO	SPDR Dow Jones Global Real Estate ETF	647,451	1	1	1	1	1
KIE	SPDR S&P Insurance ETF	556,530	60	7	53	240	618
QWY	SPDR S&P International Small Cap ETF	543,189	1	-	1	1	1
XAR	SPDR S&P Aerospace & Defense ETF	436,939	14	9	5	240	88
EWX	SPDR S&P Emerging Markets SmallCap ETF	385,518	9	1	9	118	110
DWX	SPDR S&P International Dividend ETF	254,870	-	2	-	31	-
NANR	SPDR S&P North American Natural Resources ETF	239,462	-	-	-	7	-
RWR	SPDR Dow Jones REIT ETF	233,017	16	5	11	124	103
XES	SPDR S&P Oil & Gas Equipment & Services ETF	210,133	15	8	7	3,294	739

Source: Bloomberg as of 03/31/2020.

Ticker	Name	20 Day Average ETF Volume	20 Day Average Total Option Volume	20 Day Average Call Option Volume	20 Day Average Put Option Volume	Total Open Interest (Call)	Total Open Interest (Put)
XPH	SPDR S&P Pharmaceuticals ETF	198,909	11	7	5	1,307	81
EDIV	SPDR S&P Emerging Markets Dividend ETF	148,790	2	1	2	43	35
QXC	SPDR S&P China ETF	142,957	49	8	41	150	71
XSD	SPDR S&P Semiconductor ETF	140,735	14	6	8	193	66
XHE	SPDR S&P Health Care Equipment ETF	84,079	4	4	1	35	11
OMF	SPDR S&P Emerging Asia Pacific ETF	49,425	1	1	1	12	21
KCE	SPDR S&P Capital Markets ETF	10,575	22	21	1	426	11

Source: Bloomberg as of 03/31/2020.

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